



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 13 August 2021

16 August 2021

Transactions carried out with Counterparties	BUY			SELL		
	BILLS	NOTES	BONDS	BILLS	NOTES	BONDS
	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)
Banks	1,245.85	64.25	408.95	1,663.25	75.20	405.40
<i>of which</i> : Primary Dealers	795.85	4.25	157.25	1,663.25	75.20	403.70
: Non-Primary Dealer Banks	450.00	60.00	251.70			1.70
Non-Bank Financial Institutions	361.35			2.00		
<i>of which</i> : Pension Funds	163.40			1.50		
: Insurance Companies	172.00					
: Others	25.95			0.50		
Non-Financial Institutions	48.00					0.75
Individuals	12.20	15.20	6.70	2.15	4.25	9.50
Total	1,667.40	79.45	415.65	1,667.40	79.45	415.65

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,036.20	0.35-0.69
Between 92 and 182 days	325.00	0.60-0.82
Between 183 and 364 days	308.85	0.74-0.98
Between 1 and 3 years	86.10	1.05-1.96
Between 3 and 5 years	400.60	2.26-2.72
Between 5 and 10 years	1.35	3.48-4.01
More than 10 years	4.40	4.10-4.86
Total	2,162.50	0.35-4.86

Figures may not add up to totals due to rounding

BANK OF MAURITIUS Sir William Newton Street, Port Louis, Mauritius

Telephone: +230 202 3800

Email: communications@bom.mu

Website: www.bom.mu